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Sec File No. 91 - <i>465</i>	and 9 Copies	Expires:	
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<b>UNITED STATES</b> <b>SECURITIES AND EXCHANGE COMMISSION</b> Washington, D.C. 20549 <b>FORM 19b-4(e)</b>			
Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934			
<b>READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM</b>			
<b>Part I</b>		<b>Initial Listing Report</b>	
1. Name of Self-Regulatory Organization Listing New Derivative Securities Product:			
NYSE Arca, Inc.			
2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.):			
First Trust Exchange-Traded Fund			
3. Class of New Derivative Securities Product:			
Investment Company Units			
4. Name of Underlying Instrument:			
Morningstar Dividend Leaders Index			
5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based:			
Broad-Based			
6. Ticker Symbol(s) of New Derivative Securities Product:			
FDL			
7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades:			
New York Stock Exchange, Nasdaq National Market, American Stock Exchange			
8. Settlement Methodology of New Derivative Securities Product:			
Regular way trades settle on T+3/Book entry only held in DTC.			
9. Position Limits of New Derivative Securities Product (if applicable):			
Not applicable.			
<b>Part II</b>		<b>Execution</b>	
The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.			
Name of Official Responsible for Form:			
Timothy J. Malinowski			
Title:			
Director, Equity Securities Qualification			
Telephone Number:			
(312) 442-7886			
Manual Signature of Official Responsible for Form:			
<i>Tim malin</i>			
Date: March 20, 2006			

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Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public Availability:	March 28, 2006

# NYSE Arca

NYSE Arca, Inc. | 100 S. Wacker Drive | Suite 1500  
Chicago, Illinois 60606  
t 312.442.7887 | f 312.442.7778

## Via Overnight Mail

March 20, 2006

Ms. Gail Fortson  
Division of Market Regulation  
Station Place – Building I  
100F Street, N.E. – Room 6628  
Washington, DC 20549

SECURITIES AND EXCHANGE COMMISSION  
CHICAGO, ILLINOIS

MAR 20 2006

DIVISION OF MARKET REGULATION

Re: Form 19b-4(e) – First Trust Exchange-Traded Fund

Dear Ms. Fortson:

Enclosed for filing pursuant to Section 19(b) of the Securities Exchange Act of 1934 and Rule 19b-4 thereunder, please find on original and nine copies of Form 19b-4(e) with respect to the following security:

- First Trust Exchange-Traded Fund, FDL, Form 19b-4(e) dated March 20, 2005.

If you have any questions, please do not hesitate to call me at (312) 442-7886.

Sincerely,

*Tim Malinowski*

Tim Malinowski  
Director  
Equity Securities Qualification

Enclosures

Cc: Janet Angstadt (Archipelago)  
David Strandberg (Archipelago)  
Office of the Corporate Secretary (Pacific Exchange)

Act	Securities Exchange Act of 1934
Section	19b-4
Rule	19b-4(e)
Public	
Availability:	MARCH 28, 2006